

Quasi-pseudometric properties of the Nikodym-Saks space

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Dedicated to Professor S. Naimpally on the occasion of his 70th birthday.

ABSTRACT. For a non-negative finite countably additive measure μ defined on the σ -field Σ of subsets of Ω , it is well known that a certain quotient of Σ can be turned into a complete metric space $\Sigma(\Omega)$, known as the Nikodym-Saks space, which yields such important results in Measure Theory and Functional Analysis as Vitali-Hahn-Saks and Nikodym's theorems. Here we study some topological properties of $\Sigma(\Omega)$ regarded as a quasi-pseudometric space.

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1. INTRODUCTION.

All throughout this paper we shall assume that the measure space (Ω, Σ, μ) corresponds to a non-negative finite countably additive measure μ defined in the σ -algebra Σ of subsets of Ω , $0 < \mu(\Omega) < \infty$.

Following the terminology of [5, p.156], by $\Sigma(\Omega)$ we denote the quotient space obtained after identifying the measurable sets A, B such that their symmetric difference $A \nabla B$ has zero measure. For the sake of convenience, we shall not use any special symbol to distinguish between the elements of Σ and the equivalence classes in $\Sigma(\Omega)$.

It is shown in [5, p.156], and also in [3, p.86] and [7, p.208], that the function $\mu(A \nabla B)$ defines a metric in $\Sigma(\Omega)$ such that it becomes a complete metric space. This property allows one to apply Baire category arguments to obtain important results in convergence of measures such as the theorems of Vitali-Hahn-Saks and Nikodym.

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Besides, the set operations in $\Sigma(\Omega)$ are well defined and are continuous respect to the metric considered, so that $(\Sigma(\Omega), \nabla, \cap)$ may also be regarded as a topological ring. Generalizations of this can be found in [4].

The purpose of this paper is to notice that the metric space $\Sigma(\Omega)$ admits a quasi-pseudometric structure which determines in the standard way both the topology and the order given by set-inclusion. We shall as well revisit some topological properties of $\Sigma(\Omega)$, such as completeness, compactness and connectedness from a quasi-pseudometric perspective.

2. NIKODYM-SAKS' COMPLETE QUASI-PSEUDOMETRIC ORDERED SPACE.

Given $A, B \in \Sigma(\Omega)$, we define

$$q(A, B) := \mu(B \setminus A).$$

It is immediate to verify that q is a quasi-pseudometric in $\Sigma(\Omega)$. By q^{-1} and q^* we denote the conjugate quasi-pseudometric and the metric associated to q , respectively, that is

$$q^{-1}(A, B) = q(B, A) = \mu(A \setminus B),$$

$$q^*(A, B) = q(A, B) + q^{-1}(A, B) = \mu(B \setminus A) + \mu(A \setminus B) = \mu(A \nabla B).$$

It is also quite simple to see that the set operations \cup and \cap are continuous in the quasi-pseudometric space $(\Sigma(\Omega), q)$. Also, the mapping $A \rightarrow \Omega \setminus A$ is a quasi-uniform isomorphism from $(\Sigma(\Omega), q)$ onto $(\Sigma(\Omega), q^{-1})$. In the same manner, one may easily see that $\mu : (\Sigma(\Omega), q) \rightarrow \mathbb{R}$ is quasi-uniformly upper semicontinuous, i.e., given $\varepsilon > 0$, there is $\delta > 0$ such that, whenever $q(A, B) < \delta$, we have $\mu(B) - \mu(A) < \varepsilon$.

Noticing that set-inclusion \subseteq is an ordering compatible with the equivalence relation defined in Σ , we may regard $(\Sigma(\Omega), \subseteq)$ as an ordered space. Again, following the terminology of [6], we have the following result.

Proposition 2.1. $(\Sigma(\Omega), q^*, \subseteq)$ is a metric ordered space determined by the quasi-pseudometric q .

Proof. It all reduces to see that the graph of the order relation \subseteq coincides with $\bigcap_{\varepsilon > 0} V_\varepsilon^{-1}$, where

$$V_\varepsilon^{-1} = \{(A, B) \in \Sigma(\Omega) \times \Sigma(\Omega) : q^{-1}(A, B) < \varepsilon\}.$$

This is simple, since $(A, B) \in \bigcap_{\varepsilon > 0} V_\varepsilon^{-1}$ if and only if $q^{-1}(A, B) = 0$, which is equivalent to $q(B, A) = \mu(A \setminus B) = 0$. That is, $A \setminus B = \emptyset$ and so $A \subseteq B$. \square

Notice that the order defined by set-inclusion coincides with the so called "specialization order" defined by the quasi-pseudometric q , i.e.,

$$A \subseteq B \Leftrightarrow q(B, A) = 0 \Leftrightarrow B \in \overline{\{A\}},$$

that is, "it takes no effort to move from B to A, so A must be lower".

We introduce a couple of definitions by means of which we shall show that Nikodym-Saks' space is complete from a quasi-pseudometric perspective.

Definition 2.2. In a quasi-pseudometric space (X, q) , we say that a subset A is **quasi-bounded** provided there is an element $x_0 \in A$ such that the set of reals $\{q(x, x_0) : x \in A\}$ is bounded.

It is plain that the associated pseudometric space (X, q^*) is bounded if and only if the quasi-pseudometric spaces (X, q) and (X, q^{-1}) are both quasi-bounded.

Definition 2.3. By a quasi-pseudometric ordered space we mean a triple (X, q, \leq) such that the quasi-pseudometric q determines the topological ordered space (X, q^*, \leq) in the sense given in [6]. Thus, we say that the quasi-pseudometric ordered space (X, q, \leq) is **orderly quasi-complete** whenever every quasi-bounded sequence $(x_n)_{n=1}^\infty$ satisfies the following two conditions:

- 1) $(x_n)_{n=1}^\infty$ admits a supremum (least upper bound) and an infimum (greatest lower bound) in (X, \leq) .
- 2) For each n , if $y_n := \inf\{x_j : j \geq n\}$, then

$$q(y_n, x_n) \leq \sum_{j=n}^\infty q(x_{j+1}, x_j).$$

Following the terminology introduced in [10], if (X, q) is a quasi-pseudometric space, a sequence $(x_n)_{n=1}^\infty$ in X is said to be *right-k-Cauchy* whenever, given $\varepsilon > 0$, there is $k \in \mathbb{N}$ such that, for $n \geq m \geq k$, we have $q(x_n, x_m) < \varepsilon$. We say that (X, q) is *right-k-sequentially complete* provided every right-k-Cauchy sequence converges.

Proposition 2.4. *If (X, q, \leq) is orderly quasi-complete, then (X, q) is right-k-sequentially complete.*

Proof. Let $(x_n)_{n=1}^\infty$ be a right-k-Cauchy sequence in (X, q) . We define inductively an increasing sequence $(k_j)_{j=1}^\infty$ of positive integers such that, for each j , if $n \geq m \geq k_j$, then $q(x_n, x_m) < 2^{-j}$. Now, since $(x_{k_j})_{j=1}^\infty$ is quasi-bounded, if, for each j , $y_j := \inf\{x_{k_i} : i \geq j\}$, and $y := \sup\{y_j : j \geq 1\} = \underline{\lim}_j x_{k_j}$, then, for each j , using condition 2 of the former definition,

$$\begin{aligned} q(y, x_{k_j}) &\leq q(y, y_j) + q(y_j, x_{k_j}) = q(y_j, x_{k_j}) \\ &\leq \sum_{i=j}^\infty q(x_{k_{i+1}}, x_{k_i}) < \sum_{i=j}^\infty 2^{-i} = 2^{-j+1}. \end{aligned}$$

Finally, for $\varepsilon > 0$, let j_0 be such that $2^{-j_0+1} < \varepsilon/2$. Then, for $n \geq k_{j_0}$, we take $j_1 \geq j_0$ with $k_{j_1} \geq n$, and so

$$q(y, x_n) \leq q(y, x_{k_{j_1}}) + q(x_{k_{j_1}}, x_n) \leq 2^{-j_1+1} + 2^{-j_0} < \varepsilon.$$

□

Corollary 2.5. *Nikodym-Saks' quasi-pseudometric space $(\Sigma(\Omega), q)$ is right-k-sequentially complete.*

Proof. After Proposition 2.2, it all reduces to see that $(\Sigma(\Omega), q, \subseteq)$ is orderly quasi-complete. For any sequence $(A_n)_{n=1}^\infty$ in $\Sigma(\Omega)$, it is clear that $\cup_{n=1}^\infty A_n$ and $\cap_{n=1}^\infty A_n$ are in $\Sigma(\Omega)$ and they correspond to $\sup_n A_n, \inf_n A_n$, respectively. Now, for each n , let $B_n := \cap_{j=n}^\infty A_j$, then

$$\begin{aligned} q(B, A_n) &= \mu(A_n \setminus B) = \mu(\cup_{j=n}^\infty (A_n \setminus A_j)) \leq \mu(\cup_{j=n}^\infty (A_j \setminus A_{j+1})) \\ &= \sum_{j=n}^\infty \mu(A_j \setminus A_{j+1}) = \sum_{j=n}^\infty q(A_{j+1}, A_j). \end{aligned}$$

□

Again following [6], a quasi-pseudometric space (X, q) is *bicomplete* when its associated pseudometric space (X, q^*) is complete. The completeness of Nikodym-Saks' space can now be reobtained by means of quasi-pseudometrics.

Corollary 2.6. *Nikodym-Saks' quasi-pseudometric space $(\Sigma(\Omega), q)$ is bicomplete.*

Proof. Let $(A_n)_{n=1}^\infty$ be a Cauchy sequence in $(\Sigma(\Omega), q^*)$. For each $j \in \mathbb{N}$, there is $k_j \in \mathbb{N}$ such that, if $n, m \geq k_j$, then $q^*(A_n, A_m) < 2^{-j}$. So, if $n, m \geq k_j$, we have

$$q(A_n, A_m) < 2^{-j}, \quad q^{-1}(A_n, A_m) < 2^{-j},$$

thus obtaining, after what we did previously, that, if $B := \underline{\lim}_j A_{k_j}$ and $C := \overline{\lim}_j A_{k_j}$, then $(A_n)_{n=1}^\infty$ q -converges to B . Now, since $(A_n)_{n=1}^\infty$ is q^{-1} -right-k-Cauchy, it follows that $(\Omega \setminus A_n)_{n=1}^\infty$ is q -right-k-Cauchy and, given that, for each j ,

$$q(\Omega \setminus A_n, \Omega \setminus A_m) = q^{-1}(A_n, A_m) < 2^{-j}, \quad n, m \geq k_j,$$

we have that $(\Omega \setminus A_n)_{n=1}^\infty$ q -converges to $\underline{\lim}_j (\Omega \setminus A_{k_j}) = \Omega \setminus C$. Hence $(A_n)_{n=1}^\infty$ q^{-1} -converges to C . Hence, since $B \subseteq C$, and taking limits in

$$\mu(C \setminus B) = q(B, C) \leq q(B, A_n) + q(A_n, C) = q(B, A_n) + q^{-1}(C, A_n),$$

it follows that $\mu(B \setminus C) = \mu(C \setminus B) = 0$. That is, $B = C$ in $\Sigma(\Omega)$, and so $(A_n)_{n=1}^\infty$ converges in $(\Sigma(\Omega), q^*)$. □

Again after [6, p.84], we recall that a quasi-uniformity \mathbf{U} in a space X is convex with respect to the order \leq whenever, given $U \in \mathbf{U}$, there is $V \in \mathbf{U}$ such that $V \subseteq U$, and, for each $x \in X$, $V(x) = \{y \in X : (x, y) \in V\}$ is convex respect to \leq , i.e., $a \leq c \leq b$, $a, b \in V(x)$, imply $c \in V(x)$.

After Proposition 4.19 of [6, p.84], in light of our previous result, we know that $(\Sigma(\Omega), q^*)$ is a convex metric space in the sense before defined. Nevertheless, we cannot conclude, as it happens in many metric convex spaces, that every ball $V_\varepsilon^*(A) = \{X \in \Sigma(\Omega) : q^*(A, X) < \varepsilon\}$ has to be a convex set, as our next result proves.

Proposition 2.7. *Let $\Omega = [0, 1]$ and let λ represent the Lebesgue measure. Then, for each $0 < \varepsilon < 1/2$, there is a measurable set A such that the ball $V_\varepsilon^*(A)$ is not convex with respect to set-inclusion.*

Proof. Let $\varepsilon/2 < a < 1 - \frac{3\varepsilon}{2}$. We consider the following measurable sets

$$A = [a, a + \frac{11\varepsilon}{8}], \quad X = [a, a + \frac{\varepsilon}{8}] \cup [a + \frac{\varepsilon}{4}, a + \frac{\varepsilon}{2}] \cup [a + \varepsilon, a + \frac{11\varepsilon}{8}],$$

$$Y = [a - \frac{\varepsilon}{2}, a + \frac{3\varepsilon}{2}], \quad Z = [a - \frac{\varepsilon}{2}, a + \frac{\varepsilon}{2}] \cup [a + \varepsilon, a + \frac{11\varepsilon}{8}]$$

$$q^*(A, X) = \lambda(X \setminus A) + \lambda(A \setminus X) = \lambda(A \setminus X) = \frac{\varepsilon}{8} + \frac{\varepsilon}{2} = \frac{5\varepsilon}{8} < \varepsilon,$$

$$q^*(A, Y) = \lambda(Y \setminus A) + \lambda(A \setminus Y) = \lambda(Y \setminus A) = \frac{\varepsilon}{2} + \frac{\varepsilon}{8} = \frac{5\varepsilon}{8} < \varepsilon,$$

$$q^*(A, Z) = \lambda(Z \setminus A) + \lambda(A \setminus Z) = \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon.$$

Hence, we have $X \subseteq Z \subseteq Y$, $X, Y \in V_\varepsilon^*(A)$, but $Z \notin V_\varepsilon^*(A)$. \square

The following result will be needed afterwards. Let us recall first that a subset F of an ordered set (X, \leq) is said to be *inductive* whenever every totally ordered subset of F has an upper bound in X .

Proposition 2.8. *Every non-empty closed subset of $(\Sigma(\Omega), q^*)$ is inductive with respect to set-inclusion.*

Proof. Let \mathbf{F} be a non-empty closed set in $(\Sigma(\Omega), q^*)$. Let $(F_i)_{i \in I}$ be a totally ordered subset of \mathbf{F} . Since μ is finite, there exists $\rho = \sup_{i \in I} \mu(F_i)$. We now start an inductive process by taking $i_1 \in I$ such that $\mu(F_{i_1}) > \rho - \frac{1}{2}$. Assuming already found $F_{i_1} \subseteq F_{i_2} \subseteq \dots \subseteq F_{i_n}$ in \mathbf{F} such that, for $j = 1, 2, \dots, n$, $\mu(F_{i_j}) > \rho - \frac{1}{2^j}$, we proceed to find $F_{i_{n+1}}$ with the same properties. If $\mu(F_{i_n}) > \rho - \frac{1}{2^{n+1}}$, then we set $F_{i_{n+1}} := F_{i_n}$; if $\mu(F_{i_n}) \leq \rho - \frac{1}{2^{n+1}}$, we find $F_{i_{n+1}}$ in \mathbf{F} such that $\mu(F_{i_{n+1}}) > \rho - \frac{1}{2^{n+1}}$, then $F_{i_n} \subseteq F_{i_{n+1}}$, otherwise, since we are dealing with totally ordered elements, we would have $F_{i_{n+1}} \subseteq F_{i_n}$, and, $\mu(F_{i_{n+1}}) \leq \mu(F_{i_n}) \leq \rho - \frac{1}{2^{n+1}}$, which is a contradiction. We have thus constructed an increasing sequence $(F_{i_n})_{n=1}^\infty$ in \mathbf{F} , with $\mu(F_{i_n}) > \rho - \frac{1}{2^n}$, $n \in \mathbb{N}$. We set $F := \bigcup_{n=1}^\infty F_{i_n}$. Then, $F \in \Sigma(\Omega)$, and, for each n ,

$$\begin{aligned} q^*(F, F_{i_n}) &= \mu(F \setminus F_{i_n}) = \mu(\bigcup_{j=1}^\infty (F_{i_j} \setminus F_{i_n})) \leq \mu(\bigcup_{j=1}^n (F_{i_j} \setminus F_{i_n})) + \mu(\bigcup_{j=n+1}^\infty (F_{i_j} \setminus F_{i_n})) \\ &= \mu(\bigcup_{j=n+1}^\infty (F_{i_j} \setminus F_{i_n})) \leq \mu(\bigcup_{j=n+1}^\infty (F_{i_j} \setminus F_{i_{j-1}})) = \sum_{j=n+1}^\infty \mu(F_{i_j} \setminus F_{i_{j-1}}) \\ &= \sum_{j=n+1}^\infty (\mu(F_{i_j}) - \mu(F_{i_{j-1}})) \leq \sum_{j=n+1}^\infty (\rho - (\rho - \frac{1}{2^{j-1}})) = \sum_{j=n+1}^\infty \frac{1}{2^{j-1}} = \frac{1}{2^{n-1}}. \end{aligned}$$

Hence, $(F_{i_n})_{n=1}^\infty$ converges to F in $(\Sigma(\Omega), q^*)$. Since \mathbf{F} is closed, it follows that $F \in \mathbf{F}$. We show finally that F is an upper bound for the chain $(F_i)_{i \in I}$. Give $i \in I$, we consider two possibilities:

If there is $n_0 \in \mathbb{N}$ such that $F_i \subseteq F_{i_{n_0}}$, then it is clear that $F_i \subseteq F_{i_{n_0}} \subseteq F$.

On the contrary, if F_i is not contained in F_{i_n} , $n \in \mathbb{N}$, then again the total ordering guarantees that $F_{i_n} \subseteq F_i$, $n \in \mathbb{N}$, and so $F \subseteq F_i$. Then, since $\rho \geq \mu(F_i) \geq \mu(F) = \lim_n \mu(F_{i_n}) \geq \rho$, we have

$$\mu(F_i \nabla F) = \mu(F_i \setminus F) = \mu(F_i) - \mu(F) = \rho - \rho = 0.$$

That is, $F_i = F$. □

3. CONNECTEDNESS AND COMPACTNESS IN NIKODYM-SAKS' SPACE.

In this section we study the topological properties of connectedness and compactness in the space $(\Sigma(\Omega), q^*)$, observing that such properties are directly related with the degree of atomicity of the measure μ . We shall introduce again some notation. For $A \in \Sigma(\Omega)$, by $\Sigma(A)$ we denote the collection of elements of $\Sigma(\Omega)$ contained in A , we shall also refer to this collection as a *lower interval*; similarly $\Sigma_+(A)$ will stand for all the measurable supersets of A and we will refer to this as an *upper interval*. Let us recall that $E \in \Sigma(\Omega)$ is called an *atom* when it has positive measure and the lower interval $\Sigma(E)$ is reduced to $\{\emptyset, E\}$. When a measure μ does not have any atom then it is said to be *non-atomic*. It is convenient to recall that a measure can only admit at most a countable amount of disjoint atoms, when Ω admits a countable partition formed by atoms, then μ is said to be *purely atomic*.

Before characterizing the connectedness of $(\Sigma(\Omega), q^*)$ in terms of atoms, let us notice that the quasi-pseudometric spaces $(\Sigma(\Omega), q)$ and $(\Sigma(\Omega), q^{-1})$ are always connected: Let us suppose that $(\Sigma(\Omega), q)$ admits two disjoint open sets \mathbf{A}, \mathbf{B} covering $\Sigma(\Omega)$. Then, one of them, say \mathbf{A} , contains Ω , so there is $\delta > 0$ such that $V_\delta(\Omega) \subseteq \mathbf{A}$. But, $V_\delta(\Omega) = \Sigma(\Omega)$. Hence, $\mathbf{B} = \emptyset$.

Proposition 3.1. *The following are equivalent.*

- (i) *No upper interval $\Sigma_+(A)$, $A \neq \emptyset$, is q^{-1} -open.*
- (ii) *μ is non-atomic.*
- (iii) *$(\Sigma(\Omega), q^*)$ is connected.*
- (iv) *For each $A \in \Sigma(\Omega)$ and $\alpha \in [0, \mu(A)]$, there is $B \in \Sigma(A)$*

such that

$$\mu(B) = \alpha.$$

Proof. (i) \Rightarrow (ii). Assume that E is an atom. We show that the upper interval $\Sigma_+(E)$ is q^{-1} -open. Given $A \in \Sigma_+(E)$, let $\delta = \mu(E) > 0$. If $X \in V_\delta^{-1}(A)$, then $q^{-1}(A, X) < \delta$ implies $\mu(A \setminus X) < \delta$. But,

$$\mu(E \setminus X) = \mu(E \setminus X \setminus A) + \mu(E \cap A \setminus X) \leq \mu(E \setminus A) + \mu(A \setminus X) < \delta.$$

Hence, $\mu(E \setminus X) = 0$, otherwise, since E is an atom, we would have $\mu(E \setminus X) = \mu(E) = \delta$. Thus, $X \in \Sigma_+(E)$.

(ii) \Rightarrow (iii). Let us assume that $(\Sigma(\Omega), q^*)$ is disconnected. So, let \mathbf{A}, \mathbf{B} be two non-empty disjoint closed sets covering $\Sigma(\Omega)$. We may suppose without restriction that $\Omega \in \mathbf{A}$. Applying Proposition 4 to the closed set \mathbf{B} and after Zorn's lemma, there is a maximal element M in (\mathbf{B}, \subseteq) . Since \mathbf{B} is also open, there is $\delta > 0$ such that $V_\delta^*(M) \subseteq \mathbf{B}$. Now, since $\Omega \setminus M$ has non-zero measure

(otherwise, $\Omega = M$ would also be in \mathbf{B}), the fact that μ is atom-free guarantees, see [1, p.24], that

$$\inf\{\mu(E) : \emptyset \neq E \in \Sigma(\Omega \setminus M)\} = 0.$$

Thus, we may find $E \in \Sigma(\Omega \setminus M)$ such that $0 < \mu(E) < \delta$. Let $A := M \cup E$. Then, $q^*(M, A) = \mu(E) < \delta$, and so $A \in \mathbf{B}$ with $M \subseteq A$, $M \neq A$, contradicting the maximality of M .

(iii) \Rightarrow (iv). The continuous mapping $X \rightarrow X \cap A$ maps $\Sigma(\Omega)$ onto $\Sigma(A)$. Thus, if $\Sigma(\Omega)$ is connected, so is $\Sigma(A)$. Now, since μ is continuous, it follows that $\mu(\Sigma(A)) = [0, \mu(A)]$.

(iv) \Rightarrow (i). Let us assume there is $E \in \Sigma(\Omega)$, $E \neq \emptyset$, such that the upper interval $\Sigma_+(E)$ is q^{-1} -open. Clearly, since $\mu(E) > 0$, there is $0 < \delta < \mu(E)$ such that $V_\delta^{-1}(E) \subseteq \Sigma_+(E)$. By hypothesis, there is $A \in \Sigma(E)$ for which $\mu(A) = \delta/2$. Let $X := E \setminus A$. Then, $\mu(E \setminus X) = \mu(A) = \delta/2 < \delta$ implies that $X \in V_\delta^{-1}(E)$ and consequently $E \subseteq X$, a contradiction, since $\mu(E \setminus X) \neq 0$. \square

By recalling that a finite countably additive measure λ in (Ω, Σ) is μ -continuous whenever $\lim_{\mu(X) \rightarrow 0} \lambda(X) = 0$, we have that in this case the identity mapping is well defined and continuous from $(\Sigma(\Omega), q_\mu^*)$ into $(\Sigma(\Omega), q_\lambda^*)$. Therefore the following result is straightforward.

Corollary 3.2. *If λ is a finite countably additive μ -continuous measure and μ is non-atomic, then so is λ .*

We study in the following the compactness of Nikodym-Saks' space. As we did in the connectedness part, it is curious to notice that the quasi-pseudometric spaces $(\Sigma(\Omega), q)$ and $(\Sigma(\Omega), q^{-1})$ are always compact; just recall that, for instance, any q -open cover of $\Sigma(\Omega)$ must have a member containing Ω , consequently, this open set has to be $\Sigma(\Omega)$.

We show next that, in some sense, the compactness of $(\Sigma(\Omega), q^*)$ does not get along with the connectedness. As a matter of fact, we show that compactness is equivalent to μ being purely atomic. We need, in order to do so, to introduce some more notation.

Given a sequence $(A_n)_{n=1}^\infty$ in $\Sigma(\Omega)$, for each n , if $(i_1, i_2, \dots, i_n) \in \{0, 1\}^n$, we define the following sets

$$A_{(i_1, i_2, \dots, i_n)} := (\cap\{A_j : 1 \leq j \leq n, i_j = 1\}) \cap (\cap\{\Omega \setminus A_j : 1 \leq j \leq n, i_j = 0\}).$$

It is plain that, for each $k = 1, 2, \dots, n$, the collections

$$\{A_{(i_1, i_2, \dots, i_n)} : i_k = 1\}, \quad \{A_{(i_1, i_2, \dots, i_n)} : i_k = 0\},$$

are partitions of A_k and $\Omega \setminus A_k$, respectively.

Lemma 3.3. *If μ is non-atomic, then there is a sequence $(A_n)_{n=1}^\infty$ in $\Sigma(\Omega)$ such that, for each n ,*

$$\begin{aligned} \mu(A_{(1,1,\dots,1)}) &= \mu(A_{(0,0,\dots,0)}) = \left(\frac{1}{4} + \frac{1}{2^{n+1}}\right)\mu(\Omega), \\ \mu(A_{(i_1, i_2, \dots, i_n)}) &= \frac{1}{2^{n+1}}\mu(\Omega), (i_1, i_2, \dots, i_n) \notin \{(0, 0, \dots, 0), (1, 1, \dots, 1)\}. \end{aligned}$$

Proof. We give an inductive sketch of proof. The first set A_1 appears courtesy of the non-atomicity of the measure μ and Proposition 3.1. Once already obtained A_1, A_2, \dots, A_n , again Proposition 3.1 guarantees the existence of measurable sets

$$B_{(i_1, i_2, \dots, i_n)} \subseteq A_{(i_1, i_2, \dots, i_n)}, \quad (i_1, i_2, \dots, i_n) \in \{0, 1\}^n,$$

such that

$$\mu(B_{(i_1, i_2, \dots, i_n)}) = \frac{1}{2^{n+2}} \mu(\Omega), \quad (i_1, i_2, \dots, i_n) \neq (1, 1, \dots, 1),$$

$$\mu(B_{(1, 1, \dots, 1)}) = \left(\frac{1}{4} + \frac{1}{2^{n+2}}\right) \mu(\Omega).$$

Defining $A_{n+1} := \cup\{B_{(i_1, i_2, \dots, i_n)} : (i_1, i_2, \dots, i_n) \in \{0, 1\}^n\}$, the induction process is done. \square

Proposition 3.4. *Nikodym-Saks' space $(\Sigma(\Omega), q^*)$ is compact if and only if μ is purely atomic.*

Proof. Assuming $(\Sigma(\Omega), q^*)$ is compact, it all reduces to show that every set $A \in \Sigma(\Omega)$, with $\mu(A) > 0$, contains atoms. If this were not so, then the restricted measure $\mu|_A$ would be non-atomic in the restricted Nikodym-Saks' space $\Sigma(A)$. Applying the former lemma, we would find a sequence $(A_n)_{n=1}^\infty \subseteq \Sigma(A)$ satisfying the conditions there stated. It may be easily seen that the distance $q^*(A_n, A_m) = \frac{1}{4} \mu(A)$, $n \neq m$. Hence, such a sequence cannot admit any Cauchy subsequence, which contradicts the fact that $\Sigma(\Omega)$ is compact.

Conversely, let $(E_n)_{n=1}^\infty$ be an atomic partition of $\Sigma(\Omega)$. We show that $(\Sigma(\Omega), q^*)$ is homeomorphic to Cantor's space $2^\mathbb{N}$. Consider the one-to-one and onto mapping $T : 2^\mathbb{N} \rightarrow \Sigma(\Omega)$ such that

$$T(x) := \cup\{E_n : x_n = 1\}, \quad x \in 2^\mathbb{N}.$$

Given $x \in 2^\mathbb{N}$, $\varepsilon > 0$, let $A = T(x)$. Since

$$\mu(A) = \sum\{\mu(E_n) : x_n = 1\}, \quad \mu(\Omega \setminus A) = \sum\{\mu(E_n) : x_n = 0\},$$

there are two finite subsets F, F' of \mathbb{N} such that $x(F) = 1$, $x(F') = 0$, and

$$\sum\{\mu(E_n) : n \in F\} > \mu(A) - \frac{\varepsilon}{2}, \quad \sum\{\mu(E_n) : n \in F'\} > \mu(\Omega \setminus A) - \frac{\varepsilon}{2}.$$

It follows that the set $V = \{y \in 2^\mathbb{N} : y(F) = 1, y(F') = 0\}$ is a neighborhood of x such that $\mu(A \nabla T(y)) < \varepsilon$, $y \in V$. Finally, to see that T^{-1} is also continuous, it suffices to notice that, for each $p \in \mathbb{N}$, the intervals $\Sigma_+(E_p)$ and $\Sigma(\Omega \setminus E_p)$ are closed subsets of $\Sigma(\Omega)$. \square

4. NIKODYM-SAKS' SPACE AS A TOPOLOGICAL GROUP.

We know that $\Sigma(\Omega)$ is an abelian nilpotent group and that the symmetric difference ∇ is continuous, thus $\Sigma(\Omega)$ may be regarded also as a topological group. Besides, for each $A \in \Sigma(\Omega)$, $\Sigma(\Omega)$ can be expressed as the topological direct sum of the closed subgroups $\Sigma(A)$ and $\Sigma(\Omega \setminus A)$, i.e., $\Sigma(\Omega) = \Sigma(A) \oplus \Sigma(\Omega \setminus A)$. Our aim in this section is to show that Nikodym-Saks' space can be decomposed, in a unique way, as the topological direct sum of a connected subgroup

(the component of the zero element \emptyset) plus a compact totally disconnected subgroup.

Proposition 4.1. *There exists a unique measurable set M such that $\Sigma(\Omega) = \Sigma(M) \oplus \Sigma(\Omega \setminus M)$, with $\Sigma(M)$ connected and $\Sigma(\Omega \setminus M)$ compact.*

Proof. Let \mathbf{A} denote the countable collection, possibly empty, of atoms of $\Sigma(\Omega)$. Since the set $M := \Omega \setminus (\cup\{E : E \in \mathbf{A}\})$ contains no atoms, it follows after Proposition 3.1 that the topological group $\Sigma(M)$ is connected. Now, assuming $M \neq \Omega$ (otherwise, $\Sigma(\Omega \setminus M) = \{\emptyset\}$, clearly compact), we have that the restricted measure $\mu|_{\Omega \setminus M}$ is purely atomic, Proposition 3.4 then shows that $\Sigma(\Omega \setminus M)$ is compact. Notice also that in this case, since $\Sigma(\Omega \setminus M)$ is a copy of a Cantor space, it is totally disconnected. \square

Proposition 4.2. *The connected subgroup $\Sigma(M)$ before obtained coincides with the connected component of \emptyset .*

Proof. Let us denote by \mathbf{C} the connected component of $\Sigma(\Omega)$ containing \emptyset . It is well known that \mathbf{C} is a closed topological subgroup of $\Sigma(\Omega)$. Hence, since $\emptyset \in \Sigma(M)$ and $\Sigma(M)$ is connected, it follows that $\Sigma(M) \subseteq \mathbf{C}$. We show the reverse inclusion.

Let $A \in \mathbf{C}$. Assume $A \setminus M \neq \emptyset$. Hence, after what we have seen before, $\Sigma(A \setminus M)$ is a totally disconnected subgroup. But, the mapping $\tau : \mathbf{C} \rightarrow \Sigma(A \setminus M)$ such that $\tau(X) = X \cap (A \setminus M)$ is continuous, and so $\tau(\mathbf{C})$ is connected in $\Sigma(A \setminus M)$. Thus, $\tau(\mathbf{C})$ must be a singleton, but this is not so since $\emptyset, A \setminus M \in \tau(\mathbf{C})$. \square

We finish by studying the properties of compactness and connectedness related with their local properties.

Corollary 4.3. *$\Sigma(\Omega)$ is compact if and only if it is locally compact.*

Proof. Since $\Sigma(\Omega)$ is Hausdorff, we need only show the sufficiency part. So, if $\Sigma(\Omega)$ is locally compact, we may find $\delta > 0$ such that the closed ball $\overline{V}_\delta^*(\emptyset) = \{X \in \Sigma(\Omega) : q^*(\emptyset, X) \leq \delta\}$ is compact. Let, as before, $M \in \Sigma(\Omega)$ be such that $\Sigma(M)$ is the connected component of \emptyset . It all reduces to see that $M = \emptyset$. If not, since $\Sigma(M)$ is connected, we can find, after Proposition 3.1, $A \in \Sigma(M)$ such that $0 < \mu(A) \leq \delta$, and so $\Sigma(A) \subseteq \overline{V}_\delta^*(\emptyset)$. Hence $\Sigma(A)$ is compact and, after Proposition 3.4, A must contain atoms. This would imply that, M containing A would also contain atoms, thus contradicting the definition of M . \square

Corollary 4.4. *If $\Sigma(\Omega)$ is connected, then it is locally connected.*

Proof. Let us assume that $\Sigma(\Omega)$ is connected. We first show that every ball centered at \emptyset is connected. This is a simple consequence of the facts

$$V_\delta^*(\emptyset) = \cup\{\Sigma(X) : X \in V_\delta^*(\emptyset)\}, \quad \emptyset \in \cap\{\Sigma(X) : X \in V_\delta^*(\emptyset)\},$$

and that, for any X , $\Sigma(X)$ is connected. Now, being in a topological group, since every ball centered at A is a translation of the form

$$V_\delta^*(A) = A \nabla V_\delta^*(\emptyset),$$

it follows that $V_\delta^*(A)$ is also connected. □

As it was pointed out by Professor Paolo De Lucia one can easily find examples of locally connected disconnected (but not totally disconnected) Nikodym-Saks spaces.

Example 4.5. Consider the measure space (Ω, Σ, μ) given by (λ represents the Lebesgue measure in $[0, 1]$ and we denote by \mathbf{L} the class of Lebesgue-measurable subsets of $[0, 1]$):

$$\begin{aligned} \Omega &= [0, 1] \cup \{2\}, & \Sigma &= \mathbf{L} \cup \{A \cup \{2\} : A \in \mathbf{L}\}, \\ \mu|_{\mathbf{L}} &= \lambda, & \mu(A \cup \{2\}) &= \lambda(A) + 1, \quad A \in \mathbf{L}. \end{aligned}$$

Clearly, since $\{2\}$ is a μ -atom, the corresponding Nikodym-Saks' space $\Sigma(\Omega)$ is not connected. Notice that it is neither totally disconnected, since $\Sigma([0, 1])$ is the connected component of \emptyset . And, after recalling that $\Sigma(\Omega) = \Sigma([0, 1]) \oplus \Sigma(\{2\})$, it can be easily shown that $\Sigma(\Omega)$ is locally connected.

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